

(12) INTERNATIONAL APPLICATION PUBLISHED UNDER THE PATENT COOPERATION TREATY (PCT)

(19) World Intellectual Property
Organization
International Bureau



(43) International Publication Date
24 December 2003 (24.12.2003)

PCT

(10) International Publication Number
WO 2003/107137 A3

(51) International Patent Classification⁷: G06F 17/60

SD, SE, SG, SK, SL, TJ, TM, TN, TR, TT, TZ, UA, UG,
US, UZ, VC, VN, YU, ZA, ZM, ZW.

(21) International Application Number:
PCT/US2003/019179

(84) Designated States (*regional*): ARIPO patent (GH, GM,
KE, LS, MW, MZ, SD, SL, SZ, TZ, UG, ZM, ZW),
Eurasian patent (AM, AZ, BY, KG, KZ, MD, RU, TJ, TM),
European patent (AT, BE, BG, CH, CY, CZ, DE, DK, EE,
ES, FI, FR, GB, GR, HU, IE, IT, LU, MC, NL, PT, RO,
SE, SI, SK, TR), OAPI patent (BF, BJ, CF, CG, CI, CM,
GA, GN, GQ, GW, ML, MR, NE, SN, TD, TG).

(22) International Filing Date: 18 June 2003 (18.06.2003)

(25) Filing Language: English

(26) Publication Language: English

(30) Priority Data:
60/389,730 18 June 2002 (18.06.2002) US

Declarations under Rule 4.17:

- as to applicant's entitlement to apply for and be granted a patent (Rule 4.17(ii)) for all designations
- as to the applicant's entitlement to claim the priority of the earlier application (Rule 4.17(iii)) for all designations
- of inventorship (Rule 4.17(iv)) for US only

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Published:

- with international search report
- before the expiration of the time limit for amending the claims and to be republished in the event of receipt of amendments

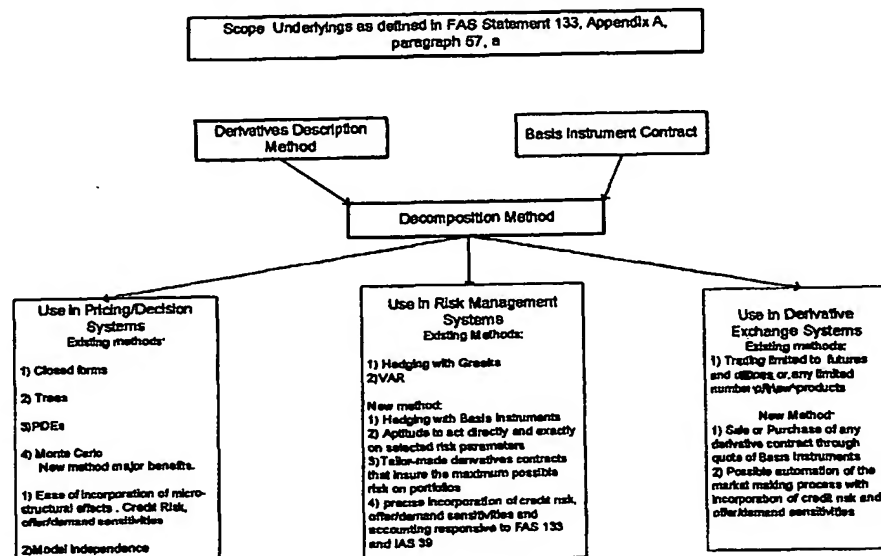
(81) Designated States (*national*): AE, AG, AL, AM, AT, AU,
AZ, BA, BB, BG, BR, BY, BZ, CA, CH, CN, CO, CR, CU,
CZ, DE, DK, DM, DZ, EC, EE, ES, FI, GB, GD, GE, GH,
GM, HR, HU, ID, IL, IN, IS, JP, KE, KG, KP, KR, KZ, LC,
LK, LR, LS, LT, LU, LV, MA, MD, MG, MK, MN, MW,
MX, MZ, NI, NO, NZ, OM, PG, PH, PL, PT, RO, RU, SC,

(88) Date of publication of the international search report:
18 March 2004

[Continued on next page]

(54) Title: METHODS, SYSTEMS AND COMPUTER PROGRAM PRODUCTS TO FACILITATE THE FORMATION AND TRADING OF DERIVATIVES CONTRACTS

Structure of Preferred embodiments of the invention



(57) Abstract: The invention relates to the decomposition of any derivatives contract into its building blocks of instruments where supply, demand, credit risk are part of the pricing of the contract. Accounting and mathematical techniques are included in the developmental means.



For two-letter codes and other abbreviations, refer to the "Guidance Notes on Codes and Abbreviations" appearing at the beginning of each regular issue of the PCT Gazette.

INTERNATIONAL SEARCH REPORT

International application No.
PCT/US03/19179

A. CLASSIFICATION OF SUBJECT MATTER

IPC(7) : IPC G 06 F 17/60

US CL : 705/30,35,36,37

According to International Patent Classification (IPC) or to both national classification and IPC

B. FIELDS SEARCHED

Minimum documentation searched (classification system followed by classification symbols)

U.S. : 705/30,35,36,37

Documentation searched other than minimum documentation to the extent that such documents are included in the fields searched

Electronic data base consulted during the international search (name of data base and, where practicable, search terms used)

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C. DOCUMENTS CONSIDERED TO BE RELEVANT

Category*	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.
Y	US 5,761,442 A (BARR et al) 02 June 1998. Fig. 1,2,3,4, col. 3, line 30 to col. 5, line 31.	1-273
Y	US 6,134,536 A (SHEPHARD) 17 October 2000. Fig. 1, col. 3, line 35 to col. 5, line 51.	1-273
A	US 6,321,212 B1 (LANG) 20 November 2001. Fig. 4, 5, col. 6, line 46 to col. 14, line 25.	1-273
A	US 5,940,810 A (TRAUB et al) 17 August 1999. col.1, line15 to col. 3, line 58	1-273
A	US 6,061,662 A (MAKIVIC) 09 May 2000. col. 2, line 59 to col. 4, line 6.	1-273

☐ Further documents are listed in the continuation of Box C. ☐ See patent family annex.

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Date of the actual completion of the international search

15 DECEMBER 2003

Date of mailing of the international search report

23 JAN 2004

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Commissioner of Patents and Trademarks
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